

Sahaj Agrawal  
sahaj.agrawal@kotak.com  
+91 79 6607 2231

Malay Gandhi  
malay.gandhi@kotak.com  
+91 22 6218 6420

Prashanth Lal  
prashanth.lalu@kotak.com  
+91 22 6218 5497

Prasenjit Biswas, CMT, CFTe  
prasenjit.biswas@kotak.com  
+91 33 6625 9810

## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	11,033	14,435,475	6,549,950	45.7	1.28	<b>10500</b>
PREVIOUS	10,917	14,248,575	4,640,800	54.05	1.33	
% CHANGE	1.06%	1.31%	41.14%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and continued to rise through the day.
- Nifty added 123 point to close at 10987.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 11100CE and 10900PE.
- PCR OI stands at 1.28 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 10500.

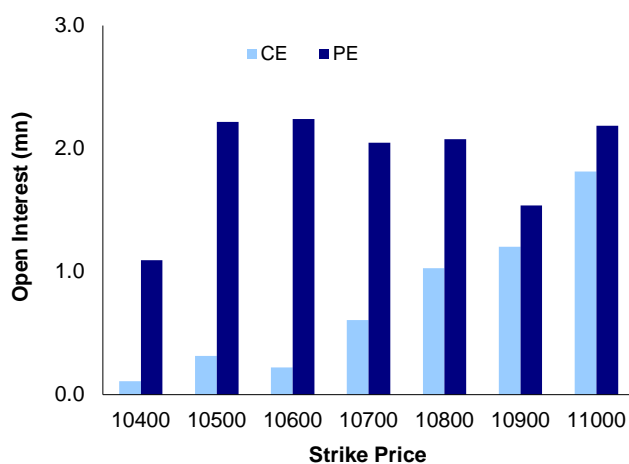
### NIFTY LEVELS

10547      10618      10789      10848      10949      11150

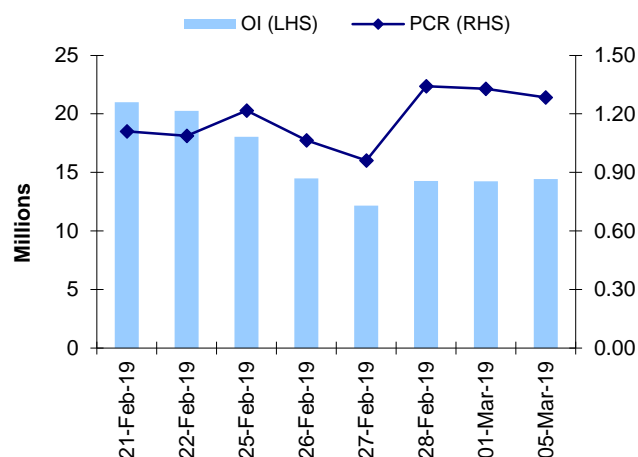
### Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide open interest is seen at 292,267Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATACHEM	27.3%	3,942,750	2.6%
PCJEWELLER	24.8%	10,679,500	10.2%
TORNTPOWER	23.7%	2,064,000	1.4%
TORNTPHARM	17.3%	494,000	-0.7%
DHFL	16.9%	17,394,000	4.0%
KSCL	16.2%	1,525,500	2.8%
BEML	15.7%	1,440,600	6.7%
UJJIVAN	15.0%	3,198,400	8.9%
JETAIRWAYS	14.3%	6,074,200	2.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-12.2%	656,500	1.4%
NATIONALUM	-10.7%	33,976,000	4.6%
APOLLOHOSP	-9.5%	1,172,500	3.5%
NTPC	-7.6%	34,724,000	2.8%
AMARAJABAT	-6.9%	575,400	1.2%
ARVIND	-6.8%	6,006,000	2.6%
INDIACEM	-6.6%	19,930,500	5.3%
KOTAKBANK	-4.8%	12,720,800	1.2%
NMDC	-4.0%	16,500,000	2.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	58,138,551	111,739	194
RELIANCE	7,121,509	87,525	1,238
AXISBANK	11,298,428	81,243	732
YESBANK	30,848,699	73,521	237
ICICIBANK	17,638,277	63,318	363
HDFCBANK	2,959,319	61,727	2,107
SBIN	21,533,972	59,394	276
MARUTI	838,538	59,040	7,118
LT	3,948,051	51,180	1,306

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,000	CE	40.3	2,907	186,500
BPCL	360	CE	14.6	364	439,200
BHEL	70	CE	1.5	68	1,717,500
KOTAKBANK	1,300	CE	8.8	1,244	823,200
TATAMOTORS	200	CE	6.4	195	3,106,000
ICICIBANK	370	CE	6.3	364	5,071,000
ZEEL	500	CE	20.6	487	1,149,200
IDEA	30	CE	1.3	29	7,728,000
ICICIBANK	380	CE	3.2	364	4,059,000
YESBANK	270	CE	3.4	239	5,696,250

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	18.2	1,308	851,625
BPCL	340	PE	4.6	364	414,000
ICICIBANK	350	PE	4.3	364	5,563,250
BPCL	320	PE	1.8	364	361,800
BPCL	360	PE	10.6	364	356,400
LT	1,320	PE	34.7	1,308	412,125
ITC	260	PE	0.5	284	2,892,000
BHEL	65	PE	1.3	68	1,140,000
HEROMOTOCO	2,600	PE	20.6	2,813	95,800
ONGC	140	PE	0.7	156	1,125,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	160	CE	342,000	5600%	0.7
MUTHOOTFIN	600	CE	124,500	2667%	7.9
NCC	102	CE	176,000	2100%	2.7
IDBI	48	CE	200,000	1900%	2.0
TATAMOTORS	215	CE	740,000	1750%	2.2
IOC	170	CE	185,500	1667%	0.9
UJJIVAN	310	CE	228,800	1489%	14.5
IBULHSGFIN	900	CE	142,500	1483%	9.0
NCC	110	CE	368,000	1433%	1.0
IDBI	55	CE	250,000	1150%	0.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	195	PE	508,000	6250%	8.5
SUZLON	7	PE	3,268,000	4200%	0.6
NATIONALUM	57	PE	160,000	1900%	3.2
RECLTD	142	PE	240,000	1900%	4.1
LT	1,320	PE	412,125	1732%	34.7
PNB	82	PE	476,000	1600%	3.4
NCC	97	PE	136,000	1600%	3.9
IOC	150	PE	448,000	1500%	3.4
IDFCFIRSTB	48	PE	1,308,000	1457%	0.7
BPCL	360	PE	356,400	1423%	10.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	200	CE	10,246	6.4
TATAMOTORS	210	CE	6,065	3.3
RELIANCE	1,240	CE	5,308	34.2
TATAMOTORS	190	CE	5,212	11.2
TATAMOTORS	220	CE	5,066	1.7
IBULHSGFIN	700	CE	5,010	74.8
RELIANCE	1,260	CE	4,836	24.9
MARUTI	7,200	CE	4,474	158.9
RELIANCE	1,300	CE	4,342	11.8
TATASTEEL	520	CE	4,321	17.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	180	PE	4,926	3.2
RELIANCE	1,200	PE	4,079	14.2
TATAMOTORS	190	PE	4,070	6.2
RELIANCE	1,220	PE	3,457	20.5
LT	1,280	PE	2,960	18.2
AXISBANK	700	PE	2,815	8.3
TATASTEEL	500	PE	2,720	7.4
RELIANCE	1,180	PE	2,697	9.5
TATAMOTORS	170	PE	2,508	1.6
TATAMOTORS	185	PE	2,337	4.4

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## RATING SCALE

- BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.
- SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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## FUNDAMENTAL RESEARCH TEAM

<b>Rusmik Oza</b> Head of Research rusmik.oz@kotak.com +91 22 6218 6441	<b>Arun Agarwal</b> Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	<b>Amit Agarwal</b> Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	<b>Nipun Gupta</b> Information Tech, Midcap nipun.gupta@kotak.com +91 22 6218 6433	<b>Deval Shah</b> Research Associate deval.shah@kotak.com +91 22 6218 6423
<b>Sanjeev Zarbade</b> Cap. Goods & Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424	<b>Ruchir Khare</b> Cap. Goods & Cons. Durables ruchir.khare@kotak.com +91 22 6218 6431	<b>Jatin Damania</b> Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	<b>Cyndrella Carvalho</b> Pharmaceuticals cyndrella.carvalho@kotak.com +91 22 6218 6426	<b>Ledo Padinjarathala, CFA</b> Research Associate ledo.padinjarathala@kotak.com +91 22 6218 7021
<b>Teena Virmani</b> Construction, Cement, Buildg Mat teena.virmani@kotak.com +91 22 6218 6432	<b>Sumit Pokharna</b> Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	<b>Pankaj Kumar</b> Midcap pankajr.kumar@kotak.com +91 22 6218 6434	<b>Krishna Nain</b> M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	<b>K. Kathirvelu</b> Support Executive k.kathirvelu@kotak.com +91 22 6218 6427

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## TECHNICAL RESEARCH TEAM

<b>Shrikant Chouhan</b> shrikant.chouhan@kotak.com +91 22 6218 5408	<b>Amol Athawale</b> amol.athawale@kotak.com +91 20 6620 3350	<b>Faisal Shaikh, FRM, CFTE</b> Research Associate faisalf.shaikh@kotak.com +91 22 62185499	<b>Siddhesh Jain</b> Research Associate siddhesh.jain@kotak.com +91 22 62185498
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## DERIVATIVES RESEARCH TEAM

<b>Sahaj Agrawal</b> sahaj.agrawal@kotak.com +91 79 6607 2231	<b>Malay Gandhi</b> malay.gandhi@kotak.com +91 22 6218 6420	<b>Prashanth Lalu</b> prashanth.lalu@kotak.com +91 22 6218 5497	<b>Prasenjit Biswas, CMT, CFTE</b> prasenjit.biswas@kotak.com +91 33 6625 9810
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